



Backtest #51577 · LPG · EVO_GG1RSISNIP_v919

ROI	Sharpe	Win Rate	Max Drawdown
+36.29%	1.04	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v919 backtest shows a +36.29% ROI and a 66.7% win rate, yet the sample size of only three trades renders the 1.04 Sharpe ratio statistically insignificant. A maximum drawdown of 21.82% exposes the strategy to substantial volatility that the limited trade history fails to capture. Without more data, these metrics are noise rather than reliable signals of robustness. The next step is to run a walk-forward analysis on a larger dataset to validate if this performance persists across different market regimes.

ADDITIONAL METRICS

CAGR	36.29%
Sortino Ratio	0.86
Turnover	7.16x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13632.73